

**STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION
MENTAL HEALTH TRUST RESERVE FUND**

**SCHEDULE OF INVESTED ASSETS
August 31, 2010 and 2009**

	<u>2010</u>	<u>2009</u>
Investments (at fair value)		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	<u>3,484,533</u>	<u>3,213,914</u>
Marketable debt securities		
Broad Market Fixed Income Pool	10,319,325	9,711,851
Non-retirement Domestic Equity Pool	14,303,159	15,450,815
EAFE International Equity Pool	730,088	784,965
SOA International Equity Pool	<u>6,969,840</u>	<u>7,164,956</u>
Total Marketable Debt and Equity Securities	<u>32,322,412</u>	<u>33,112,587</u>
Interest Receivable	<u>909</u>	<u>4,940</u>
Total Invested Assets	<u>\$ 35,807,854</u>	<u>\$ 36,331,442</u>

**STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION
MENTAL HEALTH TRUST RESERVE FUND**

**SCHEDULE OF INVESTED INCOME
AND CHANGES IN INVESTED ASSETS**

For the month ended August 31, 2010

	<u>CURRENT MONTH</u>	<u>YEAR TO DATE</u>
Investment Income		
Cash and cash equivalents		
Short-term Fixed Income Pool	<u>909</u>	<u>3,736</u>
Marketable Debt Securities		
Broad Market Fixed Income Pool	128,082	244,002
Non-retirement Domestic Equity Pool	(701,898)	255,444
EAFE International Equity Pool	(23,469)	43,538
SOA International Equity Pool	<u>(127,565)</u>	<u>482,883</u>
Total marketable debt and equity securities	<u>(724,850)</u>	<u>1,025,867</u>
Total investment earnings (loss)	(723,941)	1,029,603
Total invested assets, beginning of period	36,531,795	34,778,251
Net contributions (withdrawals)	<u>-</u>	<u>-</u>
Total invested assets, end of period	<u>\$ 35,807,854</u>	<u>\$ 35,807,854</u>

STATE OF ALASKA
DEPARTMENT OF REVENUE - TREASURY DIVISION
ASSETS UNDER THE INVESTMENT AUTHORITY OF THE COMMISSIONER OF REVENUE
MENTAL HEALTH TRUST RESERVE FUND
Asset Allocation Policy
with Actual Investment Holdings as of 8/31/2010

Asset Allocation Policy Effective Date: 7/1/10

	Asset Allocation		Market Values	Current Allocation	Current Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	Residual		3,485	9.73%	
Total cash and cash equivalents	10.00%	6%-14%	3,485	9.73%	0.27%
Marketable debt securities					
Broad Market Fixed Income Pool	29.00%	19%-39%	10,319	28.82%	0.18%
Total Marketable debt securities	29.00%		10,319	28.82%	0.18%
Equities					
SOA Int'l Equity Pools			6,970	19.46%	
EAFE International Equity Pool			730	2.04%	
Total International Equity Pools	21.00%	16%-26%	7,700	21.50%	-0.50%
Non-retirement Domestic Equity Pool	40.00%	31%-49%	14,303	39.94%	0.06%
Russell 3000 Common Trust Fund					
Total investments AY 2L Mental Health Trust	100.00%		35,808	100.00%	
Income Receivable			1		
Total Invested Assets At Fair Value			35,808		